

STATE OF MISSOURI
COMBINING STATEMENT OF FIDUCIARY NET ASSETS
PENSION (AND OTHER EMPLOYEE BENEFIT) TRUST FUNDS
June 30, 2006
(In Thousands of Dollars)

	Missouri State Employees' Retirement System		Missouri Department of Transportation and Highway Patrol Employees'	Deferred Compensation		Totals
	Missouri State Employees' Plan	Judicial Plan	Retirement System	401 (a) Plan*	457 Plan	June 30, 2006
ASSETS						
Cash and Cash						
Equivalents	\$ 682,881	\$ 5,562	\$ 43	\$ ---	\$ 2,431	\$ 690,917
Investments at Fair Value	6,348,096	51,702	1,595,468	238,911	1,010,797	9,244,974
Receivables:						
Accounts Receivable	173,557	2,337	14,950	---	---	190,844
Interest Receivable	11,284	92	3,265	---	---	14,641
Due from Other Funds	9,119	---	---	---	---	9,119
Invested Securities						
Lending Collateral	1,143,090	9,310	118,819	---	---	1,271,219
Prepaid Expenses	53	1	2	---	---	56
Capital Assets:						
Land	265	2	84	---	---	351
Buildings	3,337	27	582	---	---	3,946
Equipment	1,607	13	123	---	---	1,743
Accumulated Depreciation	(1,960)	(16)	(136)	---	---	(2,112)
Total Capital						
Assets, Net	3,249	26	653	---	---	3,928
Total Assets	8,371,329	69,030	1,733,200	238,911	1,013,228	11,425,698
LIABILITIES						
Accounts Payable	244,387	1,990	16,451	---	---	262,828
Securities Lending						
Collateral	1,142,881	9,308	118,819	---	---	1,271,008
Obligations under						
Lease Purchase	---	---	10	---	---	10
Compensated						
Absences	323	3	---	---	---	326
Total Liabilities	1,387,591	11,301	135,280	---	---	1,534,172
Net Assets Held in						
Trust for Benefits	\$ 6,983,738	\$ 57,729	\$ 1,597,920	\$ 238,911	\$ 1,013,228	\$ 9,891,526

*NOTE: These statements are for 11 months ending May 31, 2006 (see *Note 9*).